Math 257/316: September 2016

 Instructor: Professor Ian A. Frigaard MATX room 1103 <u>frigaard@math.ubc.ca</u> **Office hours:** MWF: 17.00-18.00 in MATX 1103

Web page for downloads etc: <u>http://blogs.ubc.ca/frigaard/teaching257and316/</u>

Regular schedule:

Section 101: Mon, Wed, Fri, 9.00-10.00 in Buchanan A102 *Section 102:* Mon, Wed, Fri, 16.00-17.00 in Leonard S. Klinck 200

Text:

- This is an introductory course and the material can be found for free in many places online and/or in many textbooks that you may have used for Math 215/255 (e.g. Boyce & di Prima).
 We will mostly follow the sequence in chapters 4, 5 & 7 of "Diffy Qs: Differential Equations for Engineer" which may be downloaded for free at: http://www.jirka.org/diffyqs/
- Some additional aspects will be drawn from the lecture notes of Professor Peirce, which may be found here: http://www.math.ubc.ca/~peirce/math257_316_2015F.htm
 This url also has excellent resources for the course and for exam preparation, going back many years.

Grading: 2 x midterms (total 30%); 5 x assignments (total 20%); 1 x final exam (50%). The policy of the course is that you will need to get a passing grade on the examined parts of the course in order to pass the course, i.e. your assignment grade % will be capped by your exam & midterm grades if you do not score over 50% on those parts of the course.

- Midterm 1: Wednesday 12th October in class; (50 minutes: 15%)
- Midterm 2: Monday 14th November in class; (50 minutes: 15%)

Assignments: 5 sets of assignment problems will be distributed, with due dates. Kindly present your work in a legible and organized manner, that you feel that your best friend would be able to mark.

Office hours: I usually do not respond to e-mail enquiries as I simply have insufficient time to do so. Please come either in office hours or see me directly after a lecture.

Schedule of lectures:

36. F 2nd Dec. Course review

1	. W 7 th Sept.	Introduction, review of DE's for IVP's and other pre-req's		
2	. F9 th Sept.	Introduction to boundary value problems		
3	. M 12 th Sept.	A 12 th Sept. Orthogonality, periodic functions & Fourier series		
4	. W14 th Sept.	Fourier series, examples		
5	. F16 th Sept.	Convergence, Gibb's phenomenon		
6	. M 19 th Sept.	Odd and even functions		
7	. W 21 st Sept.	Sine and cosine series		
8	• F 23 rd Sept.	Application to forced oscillators	Assignment 1 due	
9	. M 26 th Sept.	Introduction to PDE's: 1 st order wave equation, conservation laws		
1	0. W 28 th Sept.	t. The 1D wave equation, 1D heat and diffusion equations		
1	1. F 30 th Sept.	Solving the 1D heat equation, separation of variables with Dirichlet conditions		
1	2. M 3 rd Oct.	Solving the 1D heat equation, separation of variables with Neumann conditions		
1	3. W 5 th Oct.	Heat equation, other conditions and examples		
1	4. F 7 th Oct.	Heat equation, steady states and other examples	Assignment 2 due	
THANKGIVING – UNIVERSITY CLOSED				
1	5. W 12 th Oct.	MIDTERM 1		
1	6. F 14 th Oct.	Finite differences for the Heat Equation I		
1	7. M 17 th Oct.	Finite differences for the Heat Equation II		
1	8. W 19 th Oct.	1D wave equation and d'Alembert's solution		
1	9. F 21 st Oct.	1D wave equation: separation of variables I		
2	0. M 24 th Oct.	1D wave equation: separation of variables II		
2	1. W 26 th Oct.	Finite differences for the Wave Equation	Assignment 3 due	
2	2. F 28 th Oct.	Laplace's equation: separation of variables I		
2	3. M 31 st Oct.	Laplace's equation: separation of variables II		
2	4. W 2 nd Nov.	Laplace's equation: separation of variables III		
2	5. F 4 th Nov.	Laplace's equation: Finite differences & iteration		
2	6. M 7 th Nov.	Sturm-Liouville problems I		
2	7. W 9 th Nov.	Sturm-Liouville problems II	Assignment 4 due	
	REMEMBRANCE DAY – UNIVERSITY CLOSED			
2	8. M 14 th Nov.	MIDTERM 1		
2	9. W 16 th Nov.	Applications 1		
3	0. F 18 th Nov.	Applications 2		
3	1. M 21 st Nov.	Power series solutions: regular I		
	2. W 23 rd Nov.	Power series solutions: regular II		
3	3. F 25 th Nov.	Method of Frobenius I	Assignment 5 due	
3	4. M 28 th Nov.	Method of Frobenius II		
3	5. W 30th Nov.	Examples		